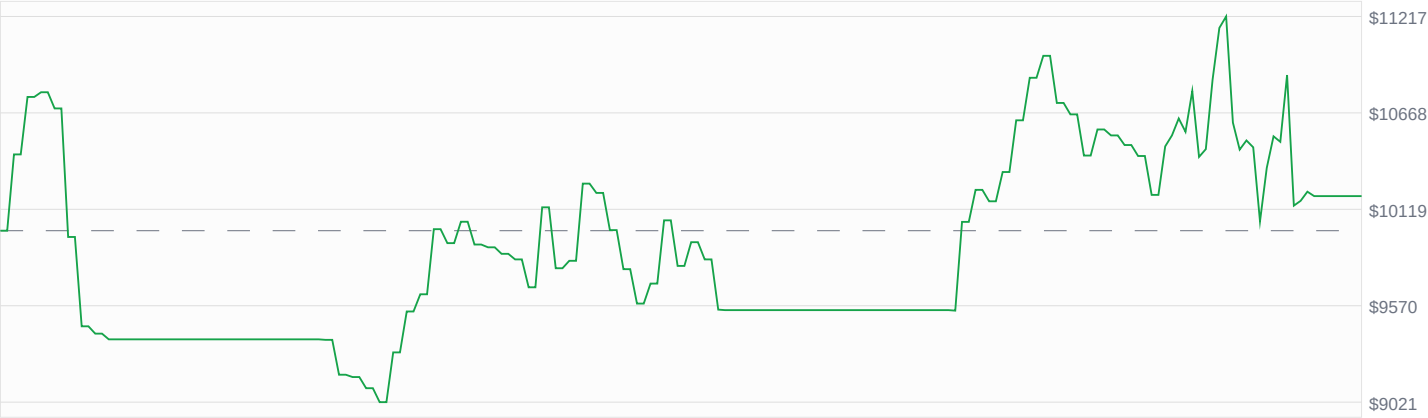




Backtest #41123 · SNDA · SNDA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.94%	0.22	66.7%	-15.73%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 66.7 percent win rate suggests directional edge, but three trades provide statistically insignificant evidence for Zen Mean Reversion on SNDA. A Sharpe ratio of 0.22 and 15.73 percent max drawdown indicate poor risk-adjusted returns relative to volatility exposure. The modest 1.94 percent ROI fails to compensate for the capital at risk during drawdowns. Do not scale this strategy based on current sample size. Expand the backtest window to at least 50 trades to establish statistical significance before further evaluation.

ADDITIONAL METRICS

CAGR	1.94%
Sortino Ratio	0.18
Turnover	5.80x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10193.91